

STATIONARY DISTRIBUTION OF A MULTI-CLASS QUEUEING NETWORK WITH UNRELIABLE NODES ON RANDOM GRAPHS

El'mira Yu. Kalimulina^{1,2,*}

¹*Kharkevich Institute for Information Transmission Problems of the Russian Academy of Sciences (IITP RAS), Moscow, Russia*
²*Lomonosov Moscow State University (MSU), Moscow, Russia*

ABSTRACT

The classical open queueing networks of Jackson [1], BCMP [2], and Kelly [3] type admit a product-form stationary distribution under a stochastic routing matrix that does not depend on the state of individual nodes. When nodes may fail and routing adapts to the current working subnetwork, both the correct problem statement and the description of the stationary regime require a separate analysis: the effective routing matrix becomes a random function of the failure configuration, and the working subnetwork may even become disconnected. Such models arise naturally for ad-hoc wireless networks, sensor grids and transport overlays, where infrastructure is sparse, unreliable and geometrically constrained. The present work proposes such a setting in the multi-class case on a random geometric graph [6] and describes its stationary regime in closed form, in the *quenched* sense (conditionally on the failure configuration).

Let η be a homogeneous Poisson point process on \mathbb{R}^2 and let $G^{(R)}$ be the finite subgraph of the Delaunay triangulation $\text{Del}(\eta)$ induced by a window $W \subset \mathbb{R}^2$. Each node $v \in V_R$ carries an independent Bernoulli flag $\xi_v \in \{0, 1\}$ (working/failed). A fixed compact *service region* $\Lambda_0 \subset \mathbb{R}^2$ partitions the nodes into PS servers of rate μ inside Λ_0 and IS (infinite-server) transit nodes outside; external Poisson streams of rate γ_s arrive only at PS nodes $s \in \Lambda$. On its first service each customer is assigned a destination $w \in \Lambda$ by a tag matrix R^0 , and is then routed step by step along the *current* shortest path $\sigma(s, w; G(\xi))$ of the working subgraph $G(\xi) := G^{(R)}[\{v : \xi_v = 1\}]$; if w becomes unreachable in $G(\xi)$, the customer is lost.

Fix $\xi \in \{0, 1\}^{V_R}$ and let $\Lambda_\xi := \{u \in \Lambda : \xi_u = 1\}$, $T_\xi := \{z \in V_R \setminus \Lambda : \xi_z = 1\}$. Let P^ξ be the class-resolved routing matrix induced by tag-shortest-path routing on $G(\xi)$, let $(a_c^\xi)_c$ be the unique non-negative solution of the multi-class traffic equations for P^ξ , and define the load

$$\rho_u^\xi := \frac{1}{\mu} \sum_{\substack{c \in \mathcal{K}_\xi: \\ \text{loc}(c)=u}} a_c^\xi, \quad u \in \Lambda_\xi.$$

Theorem 1. *Assume $\rho_u^\xi < 1$ for every $u \in \Lambda_\xi$. Then the reduced multi-class process on $\Lambda_\xi \cup T_\xi$ is positive recurrent, and its unique stationary distribution has Kelly-type product form: $N_u \sim \text{Geom}(\rho_u^\xi)$ independent over $u \in \Lambda_\xi$; $m_{z,w} \sim \text{Pois}(a_{(z,w)}^\xi/\mu)$ independent over $z \in T_\xi$; conditionally on N_u , the class composition $(n_{u,c})_c$ is multinomial with weights proportional to $a_{(u,c)}^\xi$. Moreover, the detour load on $u \in \Lambda_\xi$ admits the exact representation*

$$\rho_{u,\text{tag}}^\xi = \frac{1}{\mu} \sum_{s \in \Lambda_\xi} \gamma_s \sum_{\substack{w \in \Lambda_\xi \\ w \neq s}} r_{sw}^0 \mathbf{1}\{u \in \sigma(s, w; G^{(R)}(\xi)) \setminus \{s, w\}\}.$$

*Corresponding Author's E-mail: eyk@iitp.ru

Remarks and special cases. (i) In the failure-free regime $\xi \equiv 1$ one has $G(\xi) = G^{(R)}$ and $\Lambda_\xi = \Lambda$; the statement reduces to a Kelly-type product form on the full Delaunay subgraph, recovering the classical multi-class setting [3,4]. (ii) In the single-class case the detour-load representation reduces to a standard accounting of pass-through traffic at $u \in \Lambda_\xi$, and the geometric marginals at PS nodes match the Jackson form [1,5]. (iii) The result is *quenched* in ξ : the stationary distribution is described as a function of the failure configuration, with explicit dependence through Λ_ξ, T_ξ and the shortest-path structure of $G(\xi)$. Averaging over ξ under the Bernoulli product measure (annealed regime), and the dependence of the stability boundary $\max_u \rho_u^\xi < 1$ on the geometry of Λ_0 and on the working-cluster percolation in $G^{(R)}$, are natural directions for further analysis.

Keywords multi-class queueing networks · product-form stationary distribution · unreliable nodes · random geometric graphs · Delaunay triangulation · Kelly networks

References

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